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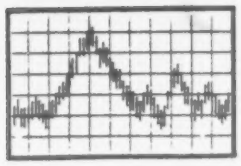

MONTHLY OPTIONS REPORT

OCTOBER 1991

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VOLUME OF OPTIONS CONTRACTS TRADED

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OPTION	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
T–Bonds	2,468,875	2,118,236	23,281,139	18,431,334
T–Notes (10 Year)	50,961	115,240	841,898	682,360
T–Notes (5 Year)	15,663	13,522	69,027	84,147
Mortgage Backed 8.0%		303		333
Mortgage Backed 8.5%		164		4,853
Mortgage Backed 9.0%		0		3,847
Mortgage Backed 9.5%	1,373	0	17,637	160
3 Year Swaps		10		530
5 Year Swaps		10		5,877
Silver	225	735	1,320	1,931
Muni Bonds	20,255	1,944	63,102	49,622
Major Market Index		495		495
Soybeans	179,094	170,617	1,798,614	1,991,280
Soybean Oil	10,763	6,509	122,054	67,638
Soybean Meal	23,304	10,028	150,406	99,413
Corn	136,668	168,602	1,901,134	1,805,170
Oats	1,305	160	6,171	3,914
Wheat	39,522	82,563	419,976	526,298
CHICAGO BOARD OF TRADE	2,948,008	2,689,138	28,672,478	23,759,202
Live Hogs	11,574	8,474	154,930	98,345
Live Cattle	48,860	60,223	612,095	623,994
Broilers		200		2,635
Pork Bellies	2,648	4,315	39,631	25,714
Feeder Cattle	10,865	9,633	141,936	146,345
Lumber	3,013	864	23,487	7,721
One Month LIBOR		12,209		58,924
BP/DM Cross		0		967
DM/JY Cross		477		3,007
DM/SF Cross		50		716
Eurodollar	587,175	825,014	5,696,293	6,000,184
British Pound	41,858	40,257	429,997	553,229
Deutschemark	325,042	532,755	2,857,353	4,644,398
Swiss Franc	118,082	64,507	976,393	880,341
Japanese Yen	416,954	192,605	2,603,100	2,061,184
Canadian Dollar	22,189	39,065	245,691	273,329
Australian Dollar	7,415	3,155	19,196	31,104
T–Bill	7,716	4,289	23,131	44,142
Nikkei 225	4,124	1,053	4,859	10,835
S&P 500 Index	214,963	160,760	1,366,532	1,395,778
CHICAGO MERCANTILE EXCH	1,822,478	1,959,905	15,194,624	16,862,892

OPTION	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
Sugar	184,939	82,302	2,170,078	1,359,333
Coffee	22,211	53,848	237,776	346,932
Cocoa	31,377	28,931	330,149	140,672
COFFEE SUGAR & COCOA EXCH	**238,527**	**165,081**	**2,738,003**	**1,846,937**
Gold	202,768	123,445	1,694,520	1,137,313
5 Day Gold		4,088		6,455
Silver	86,865	66,442	642,558	885,141
High Grade Copper	10,854	6,772	98,733	81,084
COMMODITY EXCHANGE	**300,487**	**200,747**	**2,435,811**	**2,109,993**
Wheat	3,215	15,231	58,107	79,405
KANSAS CITY BOARD OF TRADE	**3,215**	**15,231**	**58,107**	**79,405**
Gold	592	4	2,222	206
US T–Bonds		335		2,033
Soft Red Winter Wheat	185	536	3,058	2,553
Corn		1,094		2,990
Soybeans	4,282	3,221	19,482	17,159
MIDAMERICA COMMODITY EX	**5,059**	**5,190**	**24,762**	**24,941**
American Spring Wheat	578	697	3,875	4,085
European Spring Wheat	0	0	22	0
White Wheat		180		721
MINNEAPOLIS GRAIN EXCH	**578**	**877**	**3,897**	**4,806**
Cotton	28,887	38,774	239,309	333,347
Orange Juice, Fzn. Conc.	4,314	12,142	49,670	47,558
U.S. Dollar Index	19,918	83,010	39,394	1,229,385
NEW YORK COTTON EXCHANGE	**53,119**	**133,926**	**328,373**	**1,610,290**
NYSE Composite Index	2,438	3,731	21,105	27,602
CRB Index	109	194	2,896	2,588
NEW YORK FUTURES EXCH	**2,547**	**3,925**	**24,001**	**30,190**
Heating Oil	54,321	170,890	332,702	547,178
Crude Oil	526,435	555,118	4,516,497	3,865,335
Platinum	1,167	2,866	1,167	22,772
Unleaded Gasoline	20,584	51,462	413,381	460,296
NEW YORK MERCANTILE EXCH	**602,507**	**780,336**	**5,263,747**	**4,895,581**
S&P 100 Index Options	7,478,470	5,330,530	59,302,893	52,986,090
S&P 500 Index Options	1,154,406	961,305	9,868,555	9,593,920
CHICAGO BOARD OPTIONS EX Securities exch – not included in total options	**8,632,876**	**6,291,835**	**69,171,448**	**62,580,010**
TOTAL OPTIONS	**5,976,525**	**5,954,356**	**54,743,803**	**51,224,237**
PERCENT CHANGE		**–0.37%**		**–6.43%**

OPTIONS:

TOTAL CONTRACTS	1989	1988	1987	1986
OCTOBER	5,123,379	4,446,605	6,164,827	2,845,434
JAN–OCT	47,237,215	41,221,678	39,836,143	27,282,728

OPTIONS – OPEN INTEREST OF LAST TRADING DAY

OPTION	OCTOBER 1990	OCTOBER 1991	PERCENT CHANGE
T–Bonds	870,209	586,157	–32.64%
T–Notes (10 Year)	37,600	70,618	87.81%
T–Notes (5 Year)	13,777	7,619	–44.70%
Mortgage Backed 8.0%		213	
Mortgage Backed 8.5%		181	
Mortgage Backed 9.0%		10	
Mortgage Backed 9.5%	2,008	0	–100.00%
3 Year Swaps		130	
5 Year Swaps		255	
Silver		227	
Muni Bonds		12,055	
Major Market Index		292	
Soybeans	69,629	63,609	–8.65%
Soybean Oil	19,300	6,994	–63.76%
Soybean Meal	16,695	13,063	–21.76%
Corn	186,676	176,841	–5.27%
Oats	1,700	437	–74.29%
Wheat	56,894	59,389	4.39%
CHICAGO BOARD OF TRADE	**1,274,488**	**998,090**	**–21.69%**
Live Hogs	11,018	6,502	–40.99%
Live Cattle	47,439	47,875	0.92%
Broilers		350	
Pork Bellies	2,345	4,632	97.53%
Feeder Cattle	10,778	11,789	9.38%
Lumber	2,036	142	–93.03%
One Month LIBOR		9,300	
BP/DM Cross		11	
DM/JY Cross		299	
DM/SF Cross		80	
Eurodollar	421,719	555,516	31.73%
British Pound	27,537	22,100	–19.74%
Deutschemark	157,382	222,487	41.37%
Swiss Franc	71,443	38,010	–46.80%
Japanese Yen	224,253	116,124	–48.22%
Canadian Dollar	15,949	32,876	106.13%
Australian Dollar	3,990	2,107	–47.19%
T–Bill	6,875	5,052	–26.52%
Nikkei 225	2,152	908	–57.81%
S&P 500 Index	74,363	97,371	30.94%
CHICAGO MERCANTILE EXCH	**1,079,279**	**1,173,531**	**8.73%**

OPTION	OCTOBER 1990	OCTOBER 1991	PERCENT CHANGE
Sugar	231,419	101,914	−55.96%
Coffee	30,156	44,950	49.06%
Cocoa	31,538	31,189	−1.11%
COFFEE SUGAR & COCOA EXCH	**293,113**	**178,053**	**−39.25%**
Gold	148,861	119,638	−19.63%
5 Day Gold		386	
Silver	83,862	82,339	−1.82%
High Grade Copper	8,847	12,324	39.30%
COMMODITY EXCHANGE	**241,570**	**214,687**	**−11.13%**
Wheat	14,605	12,611	−13.65%
KANSAS CITY BOARD OF TRADE	**14,605**	**12,611**	**−13.65%**
Gold	369	17	−95.39%
US T−Bonds		470	
Soft Red Winter Wheat	1,704	637	−62.62%
Corn		1,405	
Soybeans	4,090	3,086	−24.55%
MIDAMERICA COMMODITY EX	**6,163**	**5,615**	**−8.89%**
American Spring Wheat	1,603	703	−56.14%
European Spring Wheat	0	0	
White Wheat		308	
MINNEAPOLIS GRAIN EXCH	**1,603**	**1,011**	**−36.93%**
Cotton	30,807	45,041	46.20%
Orange Juice, Fzn. Conc.	2,593	8,171	215.12%
U.S. Dollar Index	9,293	31,870	242.95%
NEW YORK COTTON EXCHANGE	**42,693**	**85,082**	**99.29%**
NYSE Composite Index	1,813	1,848	1.93%
CRB Index	299	448	49.83%
NEW YORK FUTURES EXCH	**2,112**	**2,296**	**8.71%**
Heating Oil	28,711	100,432	249.80%
Crude Oil	249,526	272,234	9.10%
Platinum	819	20,678	2424.79%
Unleaded Gasoline	11,726	2,806	−76.07%
NEW YORK MERCANTILE EXCH	**290,782**	**396,150**	**36.24%**
S&P 100 Index Options	818,741	689,209	−15.82%
S&P 500 Index Options	856,970	901,670	5.22%
CHICAGO BOARD OPTIONS EX Securities exch − not included in total options	**1,675,711**	**1,590,879**	**−5.06%**
TOTAL OPTIONS	**3,246,408**	**3,067,126**	**−5.52%**